

Abstract of the Invention

A model is constructed for an initial subset of the data using a first parameter estimation algorithm. The model may be evaluated, for example, by applying the model to a holdout data set of the data. If the model is not acceptable, additional data is added to the data subset and the first parameter estimation algorithm is repeated for the aggregate data subset. An appropriate subset of the data exists when the first parameter estimation algorithm produces an acceptable model. The appropriate subset of the data may then be employed by a second parameter estimation algorithm, which may be a more accurate version of the first algorithm or a different algorithm altogether, to build a statistical model to characterize the data.